



Backtest #55103 · BTC/USD · BTC/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-26.21%	-1.77	0.0%	-27.00%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The TS-Momentum Crypto backtest on BTC/USD reveals a catastrophic failure with zero winning trades and a 27% maximum drawdown, indicating a fundamental strategy mismatch with current market volatility. The negative Sharpe ratio of -1.77 confirms that returns were driven by losses rather than alpha, and the extremely low sample size of five trades prevents any reliable statistical inference. Momentum logic likely failed due to prolonged consolidation or a sharp trend reversal, causing the auto-execution to lose capital before filters could intervene. The strategy must be retired immediately until parameters are re-optimized to account for lower volatility regimes or filtered by macroeconomic indicators.

ADDITIONAL METRICS

CAGR	-26.21%
Sortino Ratio	-1.13
Turnover	7.99x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$7381.71